

Differential Equations

$$y' + p(t)y = g(t)$$

$$u(t)y' + u(t)p(t)y = u(t)g(t)$$

Integrating Factor $u(t)$ Satisfies

$$u(t)p(t) = u'(t)$$

$$\frac{u'(t)}{u(t)} = p(t)$$

$$(\ln(u(t)))' = p(t)$$

$$\ln(u(t)) = \int p(t)dt + c$$

$$u(t) = e^{\int p(t)dt+c} = e^c e^{\int p(t)dt} = ce^{\int p(t)dt}$$

$$u(t)y' + u'(t)y = (u(t)y(t))' = u(t)g(t)$$

$$u(t)y(t) + c = \int u(t)g(t)dt$$

$$y(t) = \frac{\int u(t)g(t)dt+c}{u(t)}$$

$$N(y)\frac{dy}{dx} = M(x)$$

$$\int N(y)dy = \int M(x)dx$$

$$M(x, y) + N(x, y)\frac{dy}{dx} = 0$$

$$\text{If } F_x + F_y\frac{dy}{dx} = 0$$

$$\frac{d}{dx}(F(x, y(x))) = 0$$

$$F(x, y) = c$$

$$\text{Check } F_{xy} = F_{yx}, M_y = N_x$$

Perhaps Solve

Bernoulli Equations

$$y' + p(x)y = q(x)y^n$$

$$y^{-n}y' + p(x)y^{1-n} = q(x)$$

$$v = y^{1-n}$$

$$v' = (1-n)y^{-n}y'$$

$$\frac{1}{1-n}v' + p(x)v = q(x)$$

$$v' + (1-n)p(x)v = (1-n)q(x)$$

Solve Linear Equation And Solve For y

Substitutions

$$y' = f\left(\frac{y}{x}\right)$$

Homogeneous Equations

$$v(x) = \frac{y}{x}$$

$$y = xv$$

$$y' = v + xv'$$

$$v + xv' = f(v)$$

$$xv' = f(v) - v$$

$$\frac{1}{f(v)-v}dv = \frac{1}{x}dx$$

$$x = ce^{\int \frac{1}{f(v)-v}dv}$$

$$y' = g(ax + by)$$

$$v = ax + by$$

$$v' = a + by'$$

$$\frac{1}{b}(v' - a) = g(v)$$

$$v' = a + bg(v)$$

$$\frac{1}{a+bg(v)}dv = dx$$

$$x = \int \frac{1}{a+bg(v)}dv + c$$

Logistic Growth

$$P' =$$

$$(\text{Growth Rate}) \left(1 - \frac{P}{\text{Saturation Level}}\right) P$$

$$P(t) = 0, P(t) = \text{Saturation Level}$$

Unstable/Stable Equilibria

Euler, Runge-Kutta Methods, Assert

Maximum Error Bound Obtained, Error

$\Theta(h)$ Of Step Size

$$ay'' + by' + cy = 0$$

$$ar^2 + br + c = 0$$

Distinct Real

$$y(t) = c_1 e^{r_1 t} + c_2 e^{r_2 t}$$

Complex (Roots $a \pm ib$) (Same As Real)

$$y(t) = c_1 e^{at} \cos(bt) + c_2 e^{at} \sin(bt)$$

Repeated Roots

$$y(t) = c_1 e^{rt} + c_2 t e^{rt}$$

Reduction Of Order

Given $y_1(t)$ Solution Solve

$$y_2(t) = v(t)y_1(t)$$

For particular solutions ad hoc inspect functions related to the right hand side functions. For computing mutual antiderivative inspect terms which

would produce such a term, and note degrees of terms which can match e.g.

Undetermined Coefficients

Variation Of Parameters

Solve $y(t) = u_1(t)y_1(t) + u_2(t)y_2(t)$

From Homogeneous Solutions

$$a_n \frac{d^n y}{dx^n} + \cdots + a_2 \frac{d^2 y}{dx^2} + a_1 \frac{dy}{dx} + a_0 = f(x)$$

Characteristic Equation:

$$a_n \lambda^n + a_{n-1} \lambda^{n-1} + \cdots + a_0 = 0$$

General Solution To Homogeneous

Differential Equation:

$$y(x) =$$

$$P_1(x)e^{\lambda_1 x} + P_2(x)e^{\lambda_2 x} + \cdots + P_r(x)e^{\lambda_r x}$$

$P_i(x)$ is a polynomial of degree 1 less than the multiplicity of λ_i